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EAST Search History

Ref #	Hits	Search Query	DBs	Default Operator	Plurals	Time Stamp
L1	0	"fuzzy cognitive map" and "monte carlo"	USPAT	OR	OFF	2006/06/25 22:41
L2	2	"fuzzy cognitive map" and "monte carlo"	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2006/06/25 22:42
L3	0	"fuzzy cognitive map" and "unsupervised"	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2006/06/25 22:42
L4	0	"fuzzy cognitive map" and "genetic"	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2006/06/25 22:42
L5	0	"fuzzy associative map" and "genetic"	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2006/06/25 22:42
L6	0	"fuzzy associative map" and "unsupervised"	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2006/06/25 22:42
L7	0	"fuzzy associative map" and "montecarlo"	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2006/06/25 22:43
L8	0	"fuzzy associative map" and "monte carlo"	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2006/06/25 22:43

EAST Search History

L9	0	"fuzzy associative map" and "random"	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2006/06/25 22:43
L10	1	"fuzzy cognitive map" and "random"	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2006/06/25 22:43
L11	0	"fuzzy associative map"	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2006/06/25 22:44
L12	4	"fuzzy cognitive map"	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2006/06/25 22:44
L13	19	"fuzzy map"	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2006/06/25 22:46
L14	145023	"fuzzy map" genetic	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2006/06/25 22:44
L15	0	"fuzzy map" and genetic	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2006/06/25 22:44
L16	0	"fuzzy map" and unsupervised	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2006/06/25 22:45

EAST Search History

L17	4	"fuzzy patch"	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2006/06/25 22:46
L18	0	"fuzzy patch" and unsupervised	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2006/06/25 22:47
L19	504	"fuzzy" and unsupervised	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2006/06/25 22:47
L20	234	"fuzzy" and "monte carlo"	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2006/06/25 22:47
L21	38	"fuzzy" and "monte carlo" and unsupervised	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2006/06/25 22:48
L22	3	"fuzzy rule" and "monte carlo" and unsupervised	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2006/06/25 22:48
L23	23	"fuzzy rule" and "monte carlo"	US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2006/06/25 22:48

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1	7,028,015	Filtering device and method for reducing noise in electrical signals, in particular acoustic signals and images
2	6,950,712	System and method for nonlinear dynamic control based on soft computing with discrete constraints
3	6,421,612	System, method and computer program product for identifying chemical compounds having desired properties
4	6,246,972	Analyzer for modeling and optimizing maintenance operations
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Best 200 shown Relevance scale

1 Neuro-fuzzy applications: Hybridizing Hierarchical and Weighted Linguistic Rules
R. Alcalá, J. Casillas, O. Cordón, F. Herrera, I. Zwir
March 2002 **Proceedings of the 2002 ACM symposium on Applied computing**
Publisher: ACM Press
Full text available: pdf(474.36 KB) Additional Information: full citation, abstract, references, index terms

In this paper, we propose the hybridization of both hierarchical and weighted linguistic fuzzy rules to derive Hierarchical Systems of Weighted Linguistic Rules. To do so, an evolutionary optimization process jointly performing a rule selection and the derivation of rule weights is developed.

Keywords: extended linguistic modeling, genetic algorithms, hierarchical fuzzy systems, weighted fuzzy rules

2 Industrial applications of fuzzy systems
L. C. Jain
March 2000 **Proceedings of the 2000 ACM symposium on Applied computing - Volume 1**
Publisher: ACM Press
Full text available: pdf(282.62 KB) Additional Information: full citation, references, index terms

Keywords: applications, fuzzy systems

3 A reusable software adaptative fuzzy controller architecture
David Rine, Moataz Ahmed, Junda Chen
February 1996 **Proceedings of the 1996 ACM symposium on Applied Computing**
Publisher: ACM Press
Full text available: pdf(488.65 KB) Additional Information: full citation, references, index terms

Keywords: abstract data type, adaptive algorithms, adaptive controller, fuzzy logic, software reuse

4 A qualitative simulation approach for fuzzy dynamical models
Andrea Bonarini, Gianluca Bontempi
October 1994 **ACM Transactions on Modeling and Computer Simulation (TOMACS),**

Volume 4 Issue 4

Publisher: ACM Press

Full text available: pdf(1.63 MB) Additional Information: full citation, abstract, references, citings, index terms

This article deals with simulation of approximate models of dynamic systems. We propose an approach that is appropriate when the uncertainty intrinsic in some models cannot be reduced by traditional identification techniques, due to the impossibility of gathering experimental data about the system itself. The article presents a methodology for qualitative modeling and simulation of approximately known systems. The proposed solution is based on the Fuzzy Sets theory, extending the power of t ...

Keywords: simulation of approximate dynamical models, simulation of fuzzy dynamical models

5 Design of a fuzzy traffic controller for ATM networks

Ray-Guang Cheng, Chung-Ju Chang

June 1996 **IEEE/ACM Transactions on Networking (TON)**, Volume 4 Issue 3

Publisher: IEEE Press

Full text available: pdf(1.67 MB) Additional Information: full citation, references, citings, index terms

6 Holland classifier systems

Andreas Geyer-Schulz

June 1995 **ACM SIGAPL APL Quote Quad , Proceedings of the international conference on Applied programming languages APL '95**, Volume 25 Issue 4

Publisher: ACM Press

Full text available: pdf(1.28 MB) Additional Information: full citation, abstract, references, citings, index terms

A Holland classifier system is an adaptive, general purpose machine learning system which is designed to operate in noisy environments with infrequent and often incomplete feedback. Examples of such environments are financial markets, stock management systems, or chemical processes. In financial markets, a Holland classifier system would develop trading strategies, in a stock management system order heuristics, and in a chemical plant it would perform process control. In this paper we descr ...

Keywords: bucket brigade, classifier system, genetic algorithm, machine learning, triggered operations

7 SouthamptonTAC: An adaptive autonomous trading agent

Minghua He, Nicholas R. Jennings

August 2003 **ACM Transactions on Internet Technology (TOIT)**, Volume 3 Issue 3

Publisher: ACM Press

Full text available: pdf(571.24 KB) Additional Information: full citation, abstract, references, citings, index terms

Software agents are increasingly being used to represent humans in on-line auctions. Such agents have the advantages of being able to systematically monitor a wide variety of auctions and then make rapid decisions about what bids to place in what auctions. They can do this continuously and repetitively without losing concentration. Moreover, in complex multiple auction settings, agents may need to modify their behavior in one auction depending on what is happening in another. To provide a means ...

Keywords: On-line auctions, bidding strategy, trading agent competition

8 Book Review: AI game development: Review of "Synthetic Creatures with Learning

and Reactive Behaviors by Alex J. Champandard", New Riders Publishing, 2004, 768 pp.

Georgios N. Yannakakis
January 2005 **Computers in Entertainment (CIE)**, Volume 3 Issue 1
Publisher: ACM Press
Full text available: pdf(166.78 KB) Additional Information: full citation, abstract

This book is the first attempt to bridge the current gap between artificial intelligence (AI) research in academia and computer-game development in industry. The book bridges the gap successfully. The author uses FEAR (Flexible Embodied Animat 'Rchitecture), which is an open-source project integrated with a commercial first-person shooter (FPS) game, to analyze, implement, test, and evaluate various AI approaches to various behavioral tasks for nonplayer characters (NPCs). The tasks start with I ...

9 Genetic algorithms: APL2 implementation and a real life application

Alexander O. Skomorokhov
June 1996 **ACM SIGAPL APL Quote Quad , Proceedings of the conference on Designing the future APL '96**, Volume 26 Issue 4
Publisher: ACM Press
Full text available: pdf(825.69 KB) Additional Information: full citation, abstract, references, citings, index terms

This paper describes an application oriented approach to the genetic-algorithm technique. The software is implemented in APL2 and exploits availability of user defined operators and separation of general purpose and problem specific code. The paper presents results of applying genetic algorithms to solve real life problems of simulation and predicting input order streams for a large consulting and service company. In an extended version of the paper, implementation of a GUI interface to genetic ...

10 A configuration management approach for large workflow management systems

Hans Schuster, Jens Neeb, Ralf Schamburger
March 1999 **ACM SIGSOFT Software Engineering Notes , Proceedings of the international joint conference on Work activities coordination and collaboration WACC '99**, Volume 24 Issue 2
Publisher: ACM Press
Full text available: pdf(1.38 MB) Additional Information: full citation, abstract, references, citings, index terms

Scalability to large, heterogeneous, and distributed environments is an important requirement for workflow management systems (WfMS). As a consequence, the management of the configuration of a WfMS installation becomes a key issue. This paper proposes an approach for managing the configuration of WfMS together with an assignment strategy for workflow instances. Separating the logical issues of the workflow model from the physical configuration of a WfMS is the basis of our strategy. A formalizat ...

Keywords: configuration, scalability, workflow management system

11 Data clustering: a review

A. K. Jain, M. N. Murty, P. J. Flynn
September 1999 **ACM Computing Surveys (CSUR)**, Volume 31 Issue 3
Publisher: ACM Press
Full text available: pdf(636.24 KB) Additional Information: full citation, abstract, references, citings, index terms, review

Clustering is the unsupervised classification of patterns (observations, data items, or feature vectors) into groups (clusters). The clustering problem has been addressed in many contexts and by researchers in many disciplines; this reflects its broad appeal and usefulness as one of the steps in exploratory data analysis. However, clustering is a difficult problem combinatorially, and differences in assumptions and contexts in different

communities has made the transfer of useful generic co ...

Keywords: cluster analysis, clustering applications, exploratory data analysis, incremental clustering, similarity indices, unsupervised learning

12 Spatial decision support system for land assessment

Cláudio Chauke Nehme, Margareth Simões

November 1999 **Proceedings of the 7th ACM international symposium on Advances in geographic information systems**

Publisher: ACM Press

Full text available: pdf(117.01 KB) Additional Information: full citation, references, index terms

Keywords: GIS, agriculture planning, artificial intelligence, decision support system, expert system, geoinformatics, geoinformation system, land evaluation, land use planning

13 State of the art in Monte Carlo global illumination

Philip Dutré, Henrik Wann Jensen, Jim Arvo, Kavita Bala, Philippe Bekaert, Steve Marschner, Matt Pharr

August 2004 **Proceedings of the conference on SIGGRAPH 2004 course notes GRAPH '04**

Publisher: ACM Press

Full text available: pdf(5.48 MB) Additional Information: full citation, abstract

Realistic image synthesis is increasingly important in areas such as entertainment (movies, special effects and games), design, architecture and more. A common trend in all these areas is the quest for more realistic images of increasingly complex models. Monte Carlo global illumination algorithms are the only methods that can handle this complexity. Recent advances in algorithms and compute power has made Monte Carlo algorithms very practical and a natural choice for most problems.The purpose o ...

14 Monte Carlo summation and integration applied to multiclass queuing networks

Keith W. Ross, Danny H. K. Tsang, Jie Wang

November 1994 **Journal of the ACM (JACM)**, Volume 41 Issue 6

Publisher: ACM Press

Full text available: pdf(1.64 MB) Additional Information: full citation, abstract, references, citings, index terms

Although many closed multiclass queuing networks have a product-form solution, evaluating their performance measures remains nontrivial due to the presence of a normalization constant. We propose the application of Monte Carlo summation in order to determine the normalization constant, throughputs, and gradients of throughputs. A class of importance-sampling functions leads to a decomposition approach, where separate single-class problems are first solved in a setup module, and then the ori ...

Keywords: gradient estimation, product-form queuing networks, variation reduction

15 Vectorization and parallelization of transport Monte Carlo simulation codes

Kenichi Miura

December 1990 **Proceedings of the 22nd conference on Winter simulation**

Publisher: IEEE Press

Full text available: pdf(833.42 KB) Additional Information: full citation, references, index terms

16 Monto Carlo extension of quasi-Monte Carlo

Art B. Owen
December 1998 **Proceedings of the 30th conference on Winter simulation**
Publisher: IEEE Computer Society Press
Full text available: pdf(85.14 KB) Additional Information: full citation, references, citings, index terms

17 Monte Carlo techniques for direct lighting calculations
Peter Shirley, Changyaw Wang, Kurt Zimmerman
January 1996 **ACM Transactions on Graphics (TOG)**, Volume 15 Issue 1
Publisher: ACM Press
Full text available: pdf(9.20 MB) Additional Information: full citation, abstract, references, citings, index terms, review

In a distributed ray tracer, the sampling strategy is the crucial part of the direct lighting calculation. Monte Carlo integration with importance sampling is used to carry out this calculation. Importance sampling involves the design of integrand-specific probability density functions that are used to generate sample points for the numerical quadrature. Probability density functions are presented that aid in the direct lighting calculation from luminaires of various simple shapes. A method ...

Keywords: Monte Carlo integration, direct lighting, importance sampling, luminaires, ray tracing, realistic image synthesis

18 Concurrent and vectorized Monte Carlo simulation of the evolution of an assembly of particles increasing in number
C.-H. Wu, C.-J. Wang
August 1989 **Proceedings of the 1989 ACM/IEEE conference on Supercomputing**
Publisher: ACM Press
Full text available: pdf(1.34 MB) Additional Information: full citation, abstract, references, index terms

Parallel Monte Carlo techniques for simulating the evolution of an assembly of charged particles interacting with a background gas medium under the influence of the electrical field are presented. This simulation problem has inherent parallelism in nature. All the particles can be traced independently in a short time interval. We have overcome three major difficulties: 1) the number of particles to be simulated is increasing over time due to the ionization process; 2) the conditional branch ...

19 Vectorization on Monte Carlo particle transport: an architectural study using the LANL benchmark "GAMTEB"
P. J. Burns, M. Christon, R. Schweitzer, O. M. Lubeck, H. J. Wasserman
August 1989 **Proceedings of the 1989 ACM/IEEE conference on Supercomputing**
Publisher: ACM Press
Full text available: pdf(1.19 MB) Additional Information: full citation, abstract, references, citings, index terms

Fully vectorized versions of the Los Alamos National Laboratory benchmark code Gamteb, a Monte Carlo photon transport algorithm, were developed for the Cyber 205/ETA-10 and Cray X-MP/Y-MP architectures. Single-processor performance measurements of the vector and scalar implementations were modeled in a modified Amdahl's Law that accounts for additional data motion in the vector code. The performance and implementation strategy of the vector codes are related to architectura ...

20 Variance reduction of Monte Carlo and randomized quasi-Monte Carlo estimators for stochastic volatility models in finance
Hatem Ben Ameur, Pierre L'Ecuyer, Christiane Lemieux
December 1999 **Proceedings of the 31st conference on Winter simulation: Simulation--a bridge to the future - Volume 1**
Publisher: ACM Press

Full text available: pdf(85.33 KB) Additional Information: full citation, references, citings, index terms

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21 Fuzzy rule extraction from GIS data with a neural fuzzy system for decision making
Ding Zheng, Wolfgang Kainz
November 1999 **Proceedings of the 7th ACM international symposium on Advances in geographic information systems**
Publisher: ACM Press
Full text available: pdf(1.07 MB) Additional Information: full citation, references, index terms

Keywords: GIS, decision-making, fuzzy rule inference, neural network

22 A system for Monte Carlo experimentation
David Alan Grier
December 1986 **Proceedings of the 18th conference on Winter simulation**
Publisher: ACM Press
Full text available: pdf(887.99 KB) Additional Information: full citation, abstract, references, index terms

A new computer system for Monte Carlo Experimentation is presented in this thesis. The new system speeds and simplifies the process of coding and preparing a Monte Carlo Experiment; it also encourages the proper design of Monte Carlo Experiments, and the careful analysis of the experimental results. A new functional language is the core of this system. Monte Carlo Experiments, and their experimental designs, are programmed in this new language; those programs are compiled into Fo ...

23 The use of Monte Carlo methods in natural resource management models
Mark A. Tumeo, Gerald T. Orlob
March 1986 **Proceedings of the 19th annual symposium on Simulation**
Publisher: IEEE Computer Society Press
Full text available: pdf(553.00 KB) Additional Information: full citation, references, index terms

24 Systems for Monte Carlo work
David Alan Grier
December 1987 **Proceedings of the 19th conference on Winter simulation**
Publisher: ACM Press
Full text available: pdf(450.14 KB) Additional Information: full citation, abstract, references, citings, index terms

With the proliferation of computers has come a proliferation of simulation. Monte Carlo experiments can now be run by a vast range of programs from simple. Basic environments

to spreadsheets: yet little attention has been paid to the problem of designing a system to do Monte Carlo problems. The ideas for a system described in this paper not only simplifies the problem of programming a Monte Carlo experiment but also attempts to maintain standards of experimental design and to encourage care ...

25 Quasi-Monte Carlo via linear shift-register sequences

Piere L'Ecuyer, Christiane Lemieux
December 1999 **Proceedings of the 31st conference on Winter simulation: Simulation--a bridge to the future - Volume 1**
Publisher: ACM Press
Full text available: pdf(94.25 KB) Additional Information: full citation, references, citings, index terms

26 A Monte Carlo analysis of ensemble classification

Roberto Esposito, Lorenza Saitta
July 2004 **Proceedings of the twenty-first international conference on Machine learning ICML '04**
Publisher: ACM Press
Full text available: pdf(407.47 KB) Additional Information: full citation, abstract, references

In this paper we extend previous results providing a theoretical analysis of a new Monte Carlo ensemble classifier. The framework allows us to characterize the conditions under which the ensemble approach can be expected to outperform the single hypothesis classifier. Moreover, we provide a closed form expression for the distribution of the true ensemble accuracy, as well as of its mean and variance. We then exploit this result in order to analyze the expected error behavior in a particularly in ...

27 Nearly optimal importance sampling for Monte Carlo simulation of loss systems

Pasi E. Lassila, Jorma T. Virtamo
October 2000 **ACM Transactions on Modeling and Computer Simulation (TOMACS)**, Volume 10 Issue 4
Publisher: ACM Press
Full text available: pdf(201.73 KB) Additional Information: full citation, abstract, references, index terms, review

In this paper we consider the problem of estimating blocking probabili ties in the multiservice loss system via simulation, applying the static Monte Carlo method with importance sampling. Earlier approaches to this problem include the use of either a single exponentially twisted version of the steady state distribution of the system or a composite of individual exponentially twisted distributions. Here, a different approach is introduced, where the original estimation problem is first deco ...

Keywords: Monte Carlo methods, importance sampling, loss system, simulation, variance reduction

28 Fast Monte Carlo domain sampling for discrete field value estimation

K. Suresh, J. Lagajac
May 1997 **Proceedings of the fourth ACM symposium on Solid modeling and applications**
Publisher: ACM Press
Full text available: pdf(1.47 MB) Additional Information: full citation, references, index terms

29 Fast Monte Carlo algorithms for permutation groups

László Babai, Gene Cooperman, Larry Finkelstein, Eugene Luks, Ákos Seress
January 1991 **Proceedings of the twenty-third annual ACM symposium on Theory of computing**
Publisher: ACM Press

Full text available: pdf(1.23 MB) Additional Information: full citation, references, citings, index terms

30 Monte Carlo methods in theoretical high-energy physics

B. Lautrup
April 1985 **Communications of the ACM**, Volume 28 Issue 4
Publisher: ACM Press

Full text available: pdf(589.83 KB) Additional Information: full citation, abstract, references, citings, index terms, review

Although lattice field theorists have been able to develop new approaches to the Monte Carlo method and to successfully apply them in Bosonic calculations, faster and larger computers are needed for Fermion-field evaluations.

31 Anisotropic diffusion for Monte Carlo noise reduction

Michael D. McCool
April 1999 **ACM Transactions on Graphics (TOG)**, Volume 18 Issue 2
Publisher: ACM Press

Full text available: pdf(2.01 MB) Additional Information: full citation, abstract, references, citings, index terms, review

Monte Carlo sampling can be used to estimate solutions to global light transport and other rendering problems. However, a large number of observations may be needed to reduce the variance to acceptable levels. Rather than computing more observations within each pixel, if spatial coherence exists in image space it can be used to reduce visual error by averaging estimators in adjacent pixels. Anisotropic diffusion is a space-variant noise reduction technique that can selectively preserve text ...

Keywords: Monte Carlo methods, anisotropic diffusion, global illumination, image processing, image synthesis, light transport, noise reduction, space-variant filtering

32 Business process, health care and service industry applications: Monte Carlo simulation experiments for analysis of HIV vaccine effects and vaccine trial design

Daniel C. Barth-Jones, Andrew L. Adams, James S. Koopman
December 2000 **Proceedings of the 32nd conference on Winter simulation**
Publisher: Society for Computer Simulation International
Full text available: pdf(263.88 KB) Additional Information: full citation, abstract, references

The field of infectious disease epidemiology has increasingly adopted stochastic simulation technologies to simulate complex infectious disease transmission systems. Such simulations have both increased the scientific understanding of infectious disease transmission dynamics and served as important tools for evaluating epidemiologic study designs and statistical methods. This paper reports on a discrete-event simulation to analyze the recently developed Retrospective Partner Trials (RPT) HIV vac ...

33 Monte Carlo simulation of the Ising model and random number generation on the vector processor

Nobuyasu Ito, Yasumasa Kanada
November 1990 **Proceedings of the 1990 ACM/IEEE conference on Supercomputing**
Publisher: IEEE Computer Society
Full text available: pdf(1.08 MB) Additional Information: full citation, abstract, references

The Monte Carlo simulation of the Ising model on the vector processor is discussed. This paper includes all the stages to use the vector processor, that is, the development of the vectorizable algorithm, implementation, tuning and several tests necessary to the large scale computations. Our machine is the HITAC S820/80. The maximum simulation speed is 0.93×10^9 spins per second for the ferromagnetic Ising models on a simple cubic lattice. Our algorithms are, however, applicable to ot ...

34 Dynamic weighting Monte Carlo for constrained floorplan designs in mixed signal application

Jason Cong, Tianming Kong, Faming Liang, Jun S. Liu, Wing Hung Wong, Dongmin Xu

January 2000 **Proceedings of the 2000 conference on Asia South Pacific design automation**

Publisher: ACM Press

Full text available: pdf(238.28 KB) Additional Information: full citation, references

35 Monte Carlo Volume Rendering

Balazs Csebfalvi, Szirmay-Kalos Szirmay-Kalos

October 2003 **Proceedings of the 14th IEEE Visualization 2003 (VIS'03) VIS '03**

Publisher: IEEE Computer Society

Full text available: pdf(730.92 KB) Additional Information: full citation, abstract

In this paper a novel volume-rendering technique based on Monte Carlo integration is presented. As a result of a preprocessing, a point cloud of random samples is generated using a normalized continuous reconstruction of the volume as a probability density function. This point cloud is projected onto the image plane, and to each pixel an intensity value is assigned which is proportional to the number of samples projected onto the corresponding pixel area. In such a way a simulated X-ray image of ...

Keywords: X-ray volume rendering, Monte Carlo integration, importance sampling, progressive refinement

36 Comparison of Nevada simulation to Monte Carlo simulation

David J. Bryg

December 1994 **Proceedings of the 26th conference on Winter simulation**

Publisher: Society for Computer Simulation International

Full text available: pdf(427.14 KB) Additional Information: full citation, references, index terms

37 Risk analysis: financial derivatives and real options: an empirical evaluation of sampling methods in risk analysis simulation: quasi-monte carlo, descriptive sampling, and Latin Hypercube sampling

Eduardo Saliby, Flavio Pacheco

December 2002 **Proceedings of the 34th conference on Winter simulation: exploring new frontiers**

Publisher: Winter Simulation Conference

Full text available: pdf(162.40 KB) Additional Information: full citation, abstract, references, citings

This paper compares the performance, in terms of convergence rates and precision of the estimates, for six Monte Carlo Simulation sampling methods: Quasi-Monte Carlo using Halton, Sobol, and Faure numeric sequences; Descriptive Sampling, based on the use of deterministic sets and Latin Hypercube Sampling, based on stratified numerical sets. Those methods are compared to the classical Monte Carlo. The comparison was made for two basic risky applications: the first one evaluates the risk in a d ...

38 Vectorized Monte Carlo molecular aerodynamics simulation of the Reyleigh problem

D. V. Pryor, P. J. Burns

November 1988 **Proceedings of the 1988 ACM/IEEE conference on Supercomputing**

Publisher: IEEE Computer Society Press

Full text available: pdf(907.03 KB) Additional Information: full citation, abstract, references, citings, index terms

A fully vectorized version of a 1-dimensional Monte Carlo algorithm applied to molecular

aerodynamics is presented. The algorithm is applied to the Rayleigh problem, an impulsively accelerated, heated flat plate, and is implemented on the CYBER 205. Issues relating to the details of vectorization, including the use of bit addressability, the maintaining of long vector lengths, and vector gather/scatter use, are discussed. Speedup factors due to vectorization in the range of 5 to 18 are repo ...

39 Monte Carlo evaluation of non-linear scattering equations for subsurface reflection

Matt Pharr, Pat Hanrahan

July 2000 **Proceedings of the 27th annual conference on Computer graphics and interactive techniques**

Publisher: ACM Press/Addison-Wesley Publishing Co.

Full text available: pdf(922.18 KB) Additional Information: full citation, abstract, references, citings, index terms

We describe a new mathematical framework for solving a wide variety of rendering problems based on a non-linear integral scattering equation. This framework treats the scattering functions of complex aggregate objects as first-class rendering primitives; these scattering functions accurately account for all scattering events inside them. We also describe new techniques for computing scattering functions from the composition of scattering objects. We demonstrate that solution techniques base ...

Keywords: Chandrasehkar's equation, Monte Carlo techniques, adding equations, equation of transfer, illumination, invariant imbedding, principles of invariance, reflectance and shading models, rendering, scattering function

40 Don't trust parallel Monte Carlo!

P. Hellekalek

July 1998 **ACM SIGSIM Simulation Digest , Proceedings of the twelfth workshop on Parallel and distributed simulation PADS '98**, Volume 28 Issue 1

Publisher: IEEE Computer Society, ACM Press

Full text available: pdf(968.02 KB) Publisher Site Additional Information: full citation, references, citings, index terms

Terms used **fuzzy rule** and **monte carlo** Found **2,921** of **178,880**

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Best 200 shown Relevance scale

41 Analysis methodology: Constrained Monte Carlo and the method of control variates
Roberto Szechtman, Peter W. Glynn
December 2001 **Proceedings of the 33nd conference on Winter simulation**
Publisher: IEEE Computer Society
Full text available: pdf(123.38 KB) Additional Information: full citation, abstract, references, citings, index terms

A constrained Monte Carlo problem arises when one computes an expectation in the presence of a priori computable constraints on the expectations of quantities that are correlated with the estimand. This paper discusses different applications settings in which such constrained Monte Carlo computations arise, and establishes a close connection with the method of control variates when the constraints are of equality form.

42 Average performance of quasi Monte Carlo methods for global optimization
Hisham A. Al-Mharmah
December 1998 **Proceedings of the 30th conference on Winter simulation**
Publisher: IEEE Computer Society Press
Full text available: pdf(63.15 KB) Additional Information: full citation, references, index terms

43 On the anomaly of ran1() in Monte Carlo pricing of financial derivatives
Akira Tajima, Syoiti Ninomiya, Shu Tezuka
November 1996 **Proceedings of the 28th conference on Winter simulation**
Publisher: ACM Press
Full text available: pdf(503.36 KB) Additional Information: full citation, references

44 Advanced tutorials: Quasi-monte carlo methods in practice: quasi-monte carlo methods for simulation
Pierre L'Ecuyer
December 2003 **Proceedings of the 35th conference on Winter simulation: driving innovation**
Publisher: Winter Simulation Conference
Full text available: pdf(215.77 KB) Additional Information: full citation, abstract, references, citings

Quasi-Monte Carlo (QMC) methods are numerical techniques for estimating large-dimensional integrals, usually over the unit hypercube. They can be applied, at least in principle, to any simulation whose aim is to estimate a mathematical expectation. This covers a very wide range of applications.

In this paper, we review some of the key ideas of quasi-Monte Carlo methods from a broad perspective, with emphasis on some recent results. We visit lattice rules in different types of spaces an ...

45 Monte Carlo techniques for stochastic network analysis

John M. Burt, Mark B. Garman

December 1970 **Proceedings of the fourth annual conference on Applications of simulation**

Publisher: Winter Simulation Conference

Full text available: pdf(653.54 KB) Additional Information: full citation, abstract, references, citings

This paper presents simulation procedures for efficiently obtaining estimates of the distribution function, or parameters thereof, of the maximal flow-time through directed acyclic networks whose activity times are random variables.

46 Solving product form stochastic networks with Monte Carlo summation

Keith W. Ross, Jie Wang

December 1990 **Proceedings of the 22nd conference on Winter simulation**

Publisher: IEEE Press

Full text available: pdf(543.92 KB) Additional Information: full citation, references, citings, index terms

47 Optimally combining sampling techniques for Monte Carlo rendering

Eric Veach, Leonidas J. Guibas

September 1995 **Proceedings of the 22nd annual conference on Computer graphics and interactive techniques**

Publisher: ACM Press

Full text available: pdf(509.78 KB) ps(2.21 MB) Additional Information: full citation, references, citings, index terms

Keywords: Monte Carlo, distribution ray tracing, global illumination, lighting simulation, rendering, variance reduction

48 Risk analysis: Derivatives and credit risk: enhanced quasi-monte carlo methods with dimension reduction

Junichi Imai, Ken Seng Tan

December 2002 **Proceedings of the 34th conference on Winter simulation: exploring new frontiers**

Publisher: Winter Simulation Conference

Full text available: pdf(302.65 KB) Additional Information: full citation, abstract, references, citings

In recent years, the quasi-Monte Carlo approach for pricing high-dimensional derivative securities has been used widely relative to other competitive approaches such as the Monte Carlo methods. Such success can be, in part, attributed to the notion of effective dimension of the finance problems. In this paper, we provide additional insight on the connection between the effective dimension and the quasi-Monte Carlo method. We also propose a dimension reduction technique which further enhances ...

49 Monte Carlo techniques in code optimization

Dean Jacobs, Jan Prins, Peter Siegel, Kenneth Wilson

October 1982 **ACM SIGMICRO Newsletter , Proceedings of the 15th annual workshop on Microprogramming MICRO 15**, Volume 13 Issue 4

Publisher: IEEE Press, ACM Press

Full text available: pdf(545.73 KB) Additional Information: full citation, abstract, references, citings, index terms

Effective optimization of FPS Array Processor assembly language (APAL) is difficult. Instructions must be rearranged and consolidated to minimize periods during which the functional units remain idle or perform unnecessary tasks. Register conflicts and branches cause complications. Deterministic algorithms to arrange instructions traditionally use complex heuristics which are tailored to specific inputs. A non-deterministic approach can be simpler and effective on a large class of inputs. T ...

50 Monte Carlo and stopping rules for some combinatorial problems

Paul H. Randolph, Oren N. Dalton
December 1977 **Proceedings of the 9th conference on Winter simulation - Volume 1**
Publisher: Winter Simulation Conference
Full text available: pdf(539.87 KB) Additional Information: full citation, abstract, references, index terms

One major problem in combinatorial theory is to find a combination that will optimize a given objective function. However, for many real problems even with moderate requirements, no algorithm exists which can find an optimum in a livable span of time. This paper proposes that if the N! combinations are viewed as points in a sample space, then a Monte Carlo sampling procedure will provide a "good" solution. Statistical stopping rules are used to determine when the solution is &ld ...

51 MONT3E: a Monte Carlo electron heat transfer code

J. D. Maltby, B. T. Kornblum
November 1990 **Proceedings of the 1990 ACM/IEEE conference on Supercomputing**
Publisher: IEEE Computer Society
Full text available: pdf(858.51 KB) Additional Information: full citation, abstract, references

A Monte Carlo code, MONT3E, was written to analyze heat transfer due to electron backscattering. The availability of supercomputers has made large-scale applications of this analysis technique possible. Statistically valid solutions of complicated engineering problems can now be performed.In this paper, the physical theory of electron trajectories is described and related to the implementation of an electron tracing algorithm. The analysis requires three types of information: a geometric descrip ...

52 General applications: Using Monte Carlo simulation to assess the value of combination vaccines for pediatric immunization

Sheldon H. Jacobson, Edward C. Sewell, Bruce G. Weniger
December 2001 **Proceedings of the 33nd conference on Winter simulation**
Publisher: IEEE Computer Society
Full text available: pdf(270.54 KB) Additional Information: full citation, abstract, references, index terms

Research by vaccine manufacturers has resulted in the development of new vaccines that protect against a number of diseases. This has created a dilemma for how to introduce such new vaccines into an already crowded Recommended Childhood Immunization Schedule and prompted the development of vaccine products that combine several individual vaccines into a single injection. Such combination vaccines permit new vaccines to be inserted into the immunization schedule without exposing children to an un ...

53 Monte Carlo debugging: a brief tutorial

R. Charles Bell
February 1983 **Communications of the ACM**, Volume 26 Issue 2
Publisher: ACM Press
Full text available: pdf(177.41 KB) Additional Information: full citation, abstract, index terms

Monte Carlo debugging, which has been relied upon for some applications at the author's data center, is briefly discussed with the presentation of some guidelines.

Keywords: Monte Carlo techniques

54

Stochastic approximation for Monte Carlo optimization
Peter W. Glynn
December 1986 **Proceedings of the 18th conference on Winter simulation**
Publisher: ACM Press
Full text available: pdf(620.99 KB) Additional Information: full citation, abstract, references, citings, index terms

In this paper, we introduce two convergent Monte Carlo algorithms for optimizing complex stochastic systems. The first algorithm, which is applicable to regenerative processes, operates by estimating finite differences. The second method is of Robbins-Monro type and is applicable to Markov chains. The algorithm is driven by derivative estimates obtained via a likelihood ratio argument.

55 The use of Monte Carlo sampling to study the performance of a sequential procedure for selecting the best bernoulli population
Robert E. Bechhofer
December 1983 **Proceedings of the 15th conference on Winter Simulation - Volume 2**
Publisher: IEEE Press
Full text available: pdf(178.29 KB) Additional Information: full citation, abstract, references, index terms

A closed adaptive sequential procedure for selecting the Bernoulli population with the largest "success" probability is described. Its use in various real-life settings including clinical trials is pointed out. Various optimal properties of the procedure had been proved analytically. However, it was desired in addition to assess quantitatively the "goodness" of the procedure for various performance characteristics of interest in applications. Exact calculations of th ...

56 Analysis methodology: Simulation in optimization and optimization in simulation: a markov chain perspective on adaptive Monte Carlo algorithms
Paritosh Y. Desai, Peter W. Glynn
December 2001 **Proceedings of the 33nd conference on Winter simulation**
Publisher: IEEE Computer Society
Full text available: pdf(114.80 KB) Additional Information: full citation, abstract, references, index terms

This paper discusses some connections between adaptive Monte Carlo algorithms and general state space Markov chains. Adaptive algorithms are iterative methods in which previously generated samples are used to construct a more efficient sampling distribution at the current iteration. In this paper, we describe two such adaptive algorithms, one arising in a finite-horizon computation of expected reward and the other arising in the context of solving eigenvalue problems. We then discuss the connect ...

57 Monte Carlo Solutions of Boundary Value Problems Involving the Difference Analogue of $6^2u6x^2 + 6^2u6y^2 + Ky6u6\ y=0$
Louis W. Ehrlich
April 1959 **Journal of the ACM (JACM)**, Volume 6 Issue 2
Publisher: ACM Press
Full text available: pdf(567.96 KB) Additional Information: full citation, references, index terms

58 Efficient Monte-Carlo simulation of a product-form model for a cellular system with dynamic resource sharing
Philip J. Fleming, Dennis Schaeffer, Burton Simon
January 1995 **ACM Transactions on Modeling and Computer Simulation (TOMACS)**, Volume 5 Issue 1
Publisher: ACM Press
Full text available: pdf(1.19 MB) Additional Information: full citation, abstract, references, citings, index terms

There are many ways for users to share the radio spectrum allocated to a cell in a cellular

phone system. We analyze a commonly proposed scheme wh ere the cell is divided into s sectors. Each sector has exclusive access to a certain number of channels. The remaining channels reside in a "common pool" and are shared among the sectors. The smallest unit of bandwidth that can be borrowed from the common pool is a "carrier," which consists of c

Keywords: control variates, importance sampling, variance reduction

59 Markov process-based Monte Carlo simulation: a tool for modeling complex disease and its application to the timing of liver transplantation

Mark S. Roberts

December 1992 **Proceedings of the 24th conference on Winter simulation**

Publisher: ACM Press

Full text available: pdf(657.45 KB) Additional Information: full citation, references, citings, index terms

60 The bivariate beta distribution: Comparison of Monte Carlo generators and evaluation of parameter estimates

James H. Macomber, Buddy L. Myers

January 1978 **Proceedings of the 10th conference on Winter simulation - Volume 1**

Publisher: IEEE Press

Full text available: pdf(1.00 MB) Additional Information: full citation, abstract, references, index terms

The bivariate and multivariate beta distributions may provide appropriate stochastic models for a number of processes, particularly those involving random proportions. Researchers may therefore find it necessary to estimate the parameters of such distributions or generate Monte Carlo samples with known parameter values. Two possible generating techniques for beta bivariates are presented and compared in this paper. Estimating equations for the three parameters of the bivariate beta distribu ...

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